



On a determinant result of I. Olkin

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Received 24 September 1997

Submitted by R. Brualdi

Abstract

In a recent interesting paper [I. Olkin, Linear Algebra Appl. 264 (1997) 217–223], I. Olkin proved the Craig–Sakamoto Theorem by basing his arguments on a determinantal lemma. This note presents a simple proof of the lemma that extends Olkin's result. © 1998 Elsevier Science Inc. All rights reserved.

Partition the n -square hermitian matrix \mathbf{B} as

$$\mathbf{B} = \begin{bmatrix} \mathbf{B}_{11} & \mathbf{B}_{12} \\ \mathbf{B}_{21} & \mathbf{B}_{22} \end{bmatrix} \quad (1)$$

in which \mathbf{B}_{11} is r -square. For $1 \leq i < j \leq n$ let

$$\mathbf{B}(i, j) = b_{ii}b_{jj} - |b_{ij}|^2. \quad (2)$$

In [1] Olkin presented the following interesting Determinant Theorem. This note contains a simple proof of the Theorem and in fact establishes a somewhat stronger result.

Theorem 1. *If*

$$\text{tr}(\mathbf{B}_{11}) = 0 \quad (3)$$

and

$$\sum_{1 \leq i < j \leq r} \mathbf{B}(i, j) + \sum_{1 \leq i \leq r, r+1 \leq j \leq n} \mathbf{B}(i, j) = 0 \quad (4)$$

then \mathbf{B}_{11} , \mathbf{B}_{12} and $\mathbf{B}_{21} = \mathbf{B}_{12}^*$ are all zero matrices.

Proof. Let $\lambda_1, \dots, \lambda_r$ be the eigenvalues of \mathbf{B}_{11} . Then, from Eq. (3),

$$\begin{aligned} 0 &= (\lambda_1 + \dots + \lambda_r)^2 \\ &= \lambda_1^2 + \dots + \lambda_r^2 + 2E_2(\lambda_1, \dots, \lambda_r) \\ &= \|\mathbf{B}_{11}\|^2 + 2 \operatorname{tr}(C_2(\mathbf{B}_{11})). \end{aligned} \quad (5)$$

The norm is the Euclidean norm, $E_2(\lambda_1, \dots, \lambda_r)$ is the second elementary symmetric function of $\lambda_1, \dots, \lambda_r$, and $C_2(\mathbf{B}_{11})$ is the second compound matrix of \mathbf{B}_{11} . Note that the second sum on the left in Eq. (4) is equal to

$$\sum_{j=r+1}^n b_{jj} \left(\sum_{i=1}^r b_{ii} \right) - \|\mathbf{B}_{12}\|^2, \quad (6)$$

which from Eq. (3) is simply $-\|\mathbf{B}_{12}\|^2$. Thus, from Eq. (4),

$$\operatorname{tr}(C_2(\mathbf{B}_{11})) - \|\mathbf{B}_{12}\|^2 = 0 \quad (7)$$

and combining Eq. (5) with Eq. (7) we have

$$\begin{aligned} \|\mathbf{B}_{11}\|^2 &= -2 \operatorname{tr}(C_2(\mathbf{B}_{11})) \\ &= -2\|\mathbf{B}_{12}\|^2. \end{aligned} \quad (8)$$

Hence \mathbf{B}_{11} , \mathbf{B}_{12} and $\mathbf{B}_{21} = \mathbf{B}_{12}^*$ are zero matrices. \square

Actually, the same conclusions about \mathbf{B} follow if the equality sign in Eq. (4) is relaxed to “ \geq ”. For, from Eqs. (5) and (6),

$$\begin{aligned} \operatorname{tr}(C_2(\mathbf{B}_{11})) - \|\mathbf{B}_{12}\|^2 &\geq 0, \\ \frac{-\|\mathbf{B}_{11}\|^2}{2} &\geq \|\mathbf{B}_{12}\|^2. \end{aligned}$$

References

- [1] I. Olkin, A determinantal proof of the Craig–Sakamoto Theorem, *Linear Algebra Appl.* 264 (1997) 217–223.